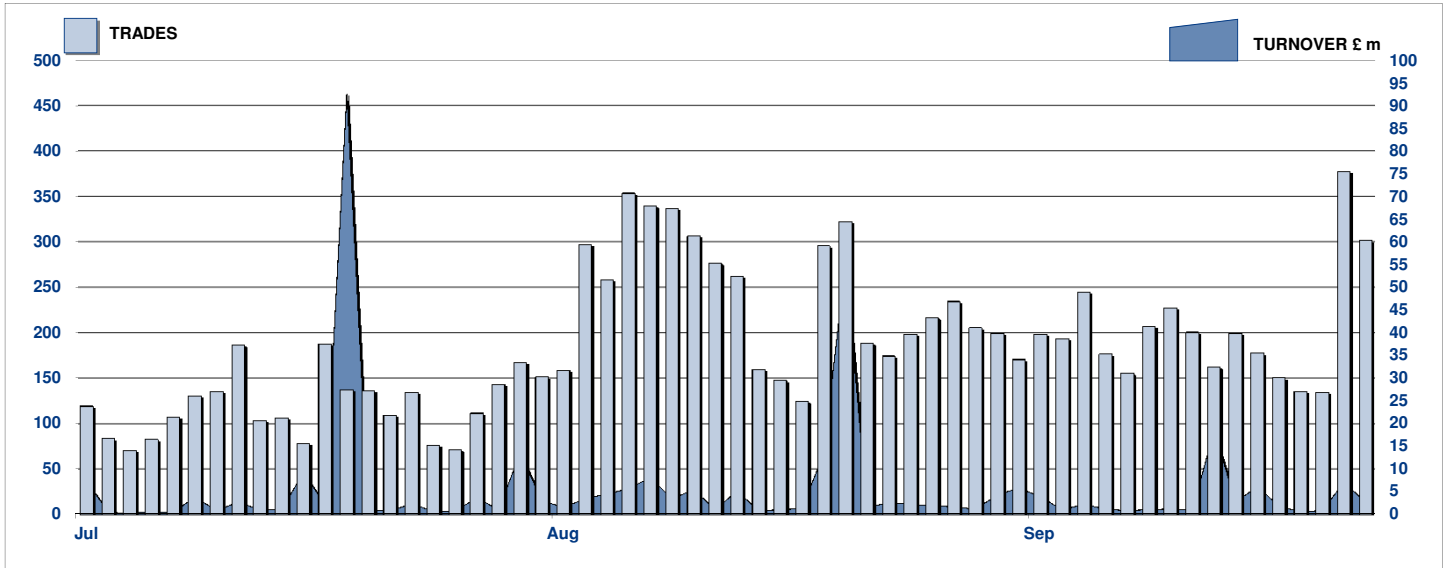


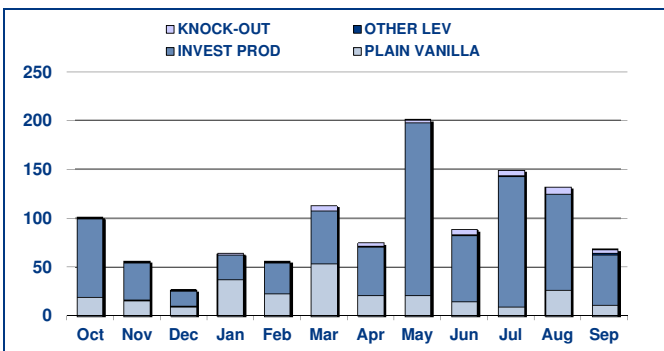
SECURITISED DERIVATIVES DAILY TURNOVER



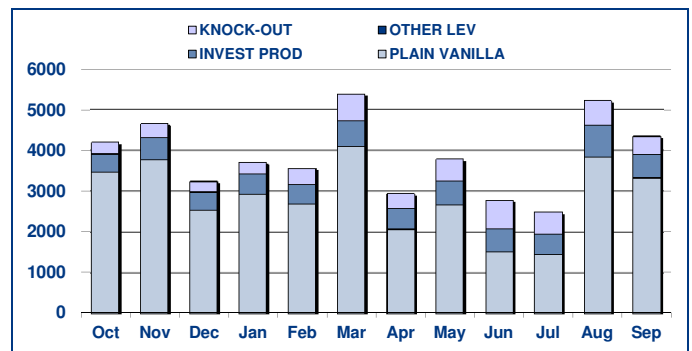
MAIN INDICATORS

	LISTED					TRADING					
	End 2010	August-11		September-11		August-11		September-11		2011 YTD	
	LISTED END OF MONTH	LISTED END OF MONTH	MONTH NEW LISTED	LISTED END OF MONTH	MONTH NEW LISTED	TRADES number	TURNOVER £ m	TRADES number	TURNOVER £ m	TRADES number	TURNOVER £ m
MARKET SEGMENTS											
PLAIN VANILLA CW	970	745	113	728	48	3,844	26.6	3,328	11.29	24,620	218.99
KNOCK-OUT PRODUCTS	28	93	47	74	-	608	7.5	441	4.36	4,479	37.44
OTHER LEVERAGE CERTIFICATES	57	86	-	87	2	3	0.03	2	1.34	28	3.74
INVESTMENT PRODUCTS	330	486	25	486	13	764	98.0	580	51.65	5,101	688.62
TOTAL	1,385	1,410	185	1,375	63	5,219	132.13	4,351	68.64	34,228	948.78
ISSUERS											
GOLDMAN SACHS & CO WERTPAPIER GMBH	3	-	-	-	-	4	0.04	-	-	13	1.34
GOLDMAN SACHS INTERNATIONAL	4	-	4	-	7	97	54.60	78	11.60	647	313.00
GOLDMAN SACHS JERSEY	2	1	-	-	-	-	-	1	1.34	4	1.36
MERRILL LYNCH INTERNATIONAL & CO CV	2	-	-	-	-	3	0.02	-	-	11	0.22
MERRILL LYNCH SA	-	-	2	-	-	5	0.31	-	-	58	10.05
ROYAL BANK OF SCOTLAND PLC	318	34	9	-	28	1,346	53.58	1,018	38.92	9,789	372.29
SOCIETE GENERALE ACCEPTANCE NV	446	63	161	-	23	3,738	22.17	3,236	14.10	23,528	241.12
BARCLAYS BANK PLC	-	-	-	-	1	18	0.04	7	0.02	129	3.17
HS BC BANK PLC	-	-	9	-	4	8	1.38	11	2.66	49	6.23
TOTAL	775	98	185	0	63	5,219	132.13	4,351	68.64	34,228	948.78

TURNOVER MONTHLY FIGURES - £m



TRADES MONTHLY FIGURES



Glossary

Plain Vanilla CW: Covered Warrants (Market Sector Code CVWT)
Other Leveraged Products: All leveraged products (Market Sector Code OTHE and OFLV) excluding covered warrants and knock out products

Knock-out Products: Knock-out products (Market Sector Code KNCK)
Investment Products: All investment products (Market Segment Code INSD). This includes Capital Protected, Trackers, Yield Enhancement and

Markets Analysis
10 Paternoster Square, London. EC4M 7LS

email: markets_analysis@londonstockexchange.com
www.londonstockexchange.com